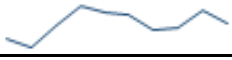
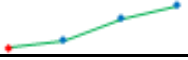
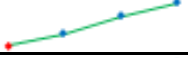
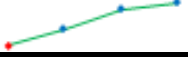


跨期数据跟踪

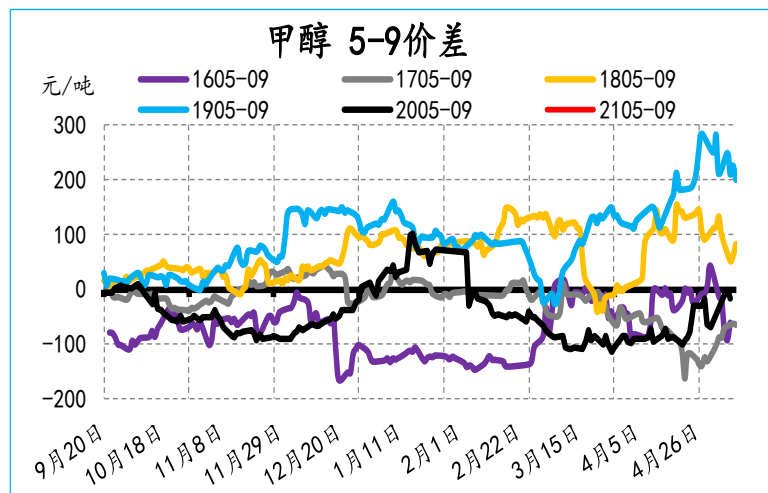
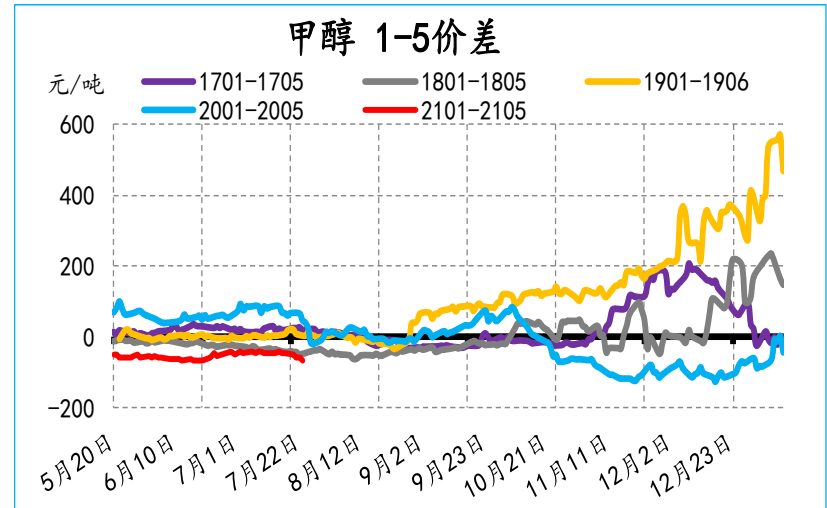
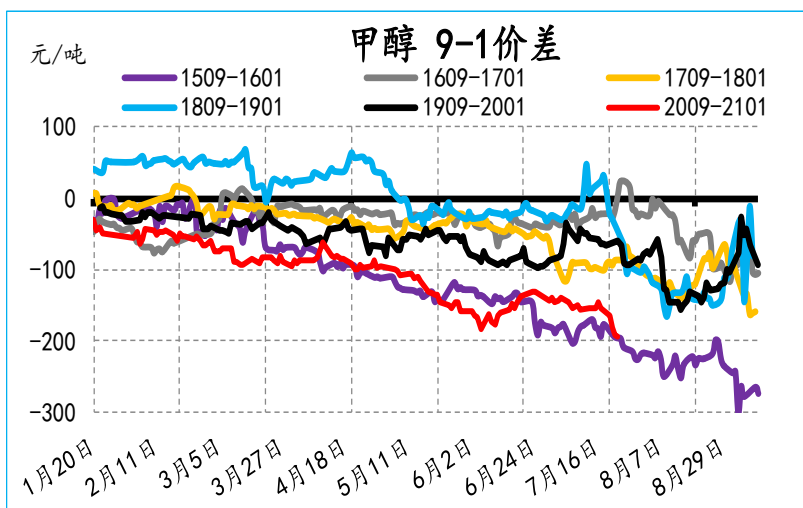
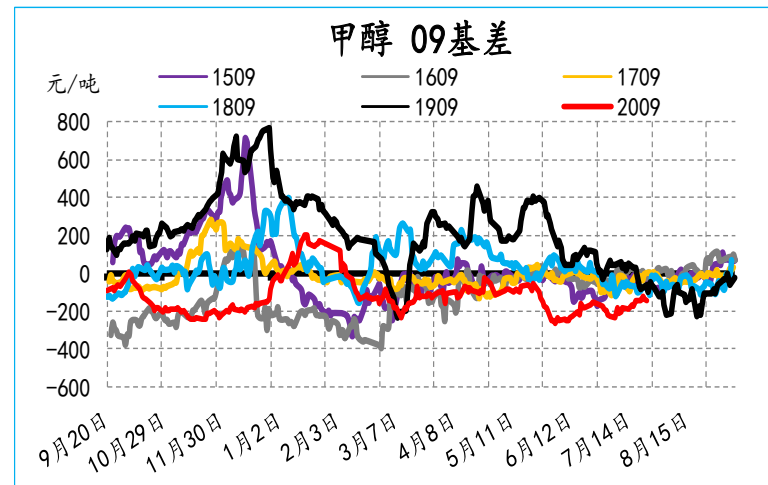
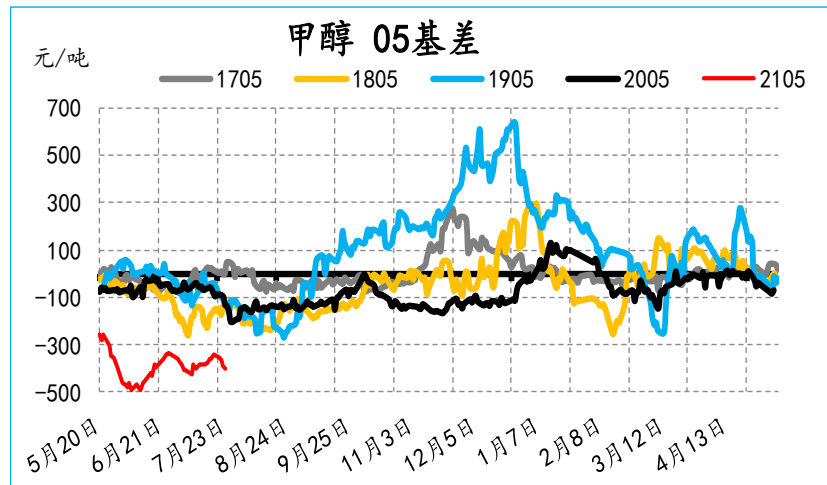
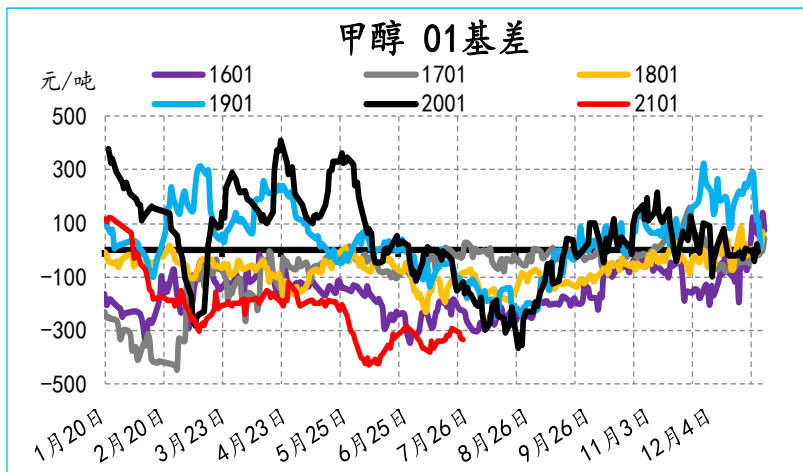
化工跨期套利跟踪								
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰			
		投资咨询号：Z0012670			从业资格号：F3047762			
					电话：0571-28132638			
策略组合		20日前 6月23日	10日前 7月9日	5日前 7月16日	昨日 7月22日	今日 7月23日	近一个月走势图	建议
跨期	MA9-MA1		-151	-146	-192	-194		
	MA5-MA9	178	192	190	250	261		
	TA9-TA1		-164	-170	-178	-180		
	TA5-TA9	252	272	278	288	288		
	L9-L1		135	75	45	80		
	L5-L9	-80	-170	-110	-65	-110		
	PP9-PP1		332	214	229	258		
	PP5-PP9	-416	-430	-294	-311	-340		
	V9-V1		200	170	180	185		
	V5-V9	-195	-270	-275	-335	-315		
	BU9-BU12	-34	-18	-46	-92	-104		
	BU6-BU9	150	12	90	154	162		
	RU9-RU1		-1250	-1250	-1250	-1250		
	RU5-RU9	1430	1430	1430	1430	1430		

基差数据跟踪

2020年07月23日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
PP	7650	0.00		159.00	-19.00		2.1%	
PE	7050	-50.00		25.00	-80.00		0.4%	
PVC	6500	-50.00		-40.00	-45.00		-0.6%	
PTA	3500	5.00		-62.00	-13.00		-1.7%	
EG	3555	-2.00		-109.00	-25.00		-3.0%	
甲醇	1630	5.00		-143.00	-8.00		-8.1%	

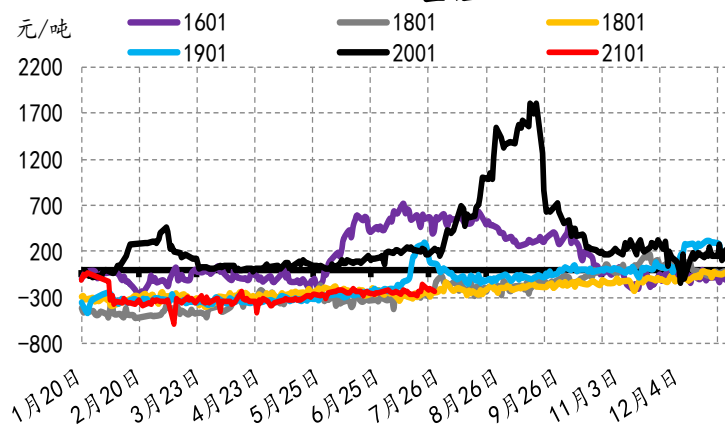
注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；
注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；
注3：主力合约为9月。

套利跟踪：甲醇

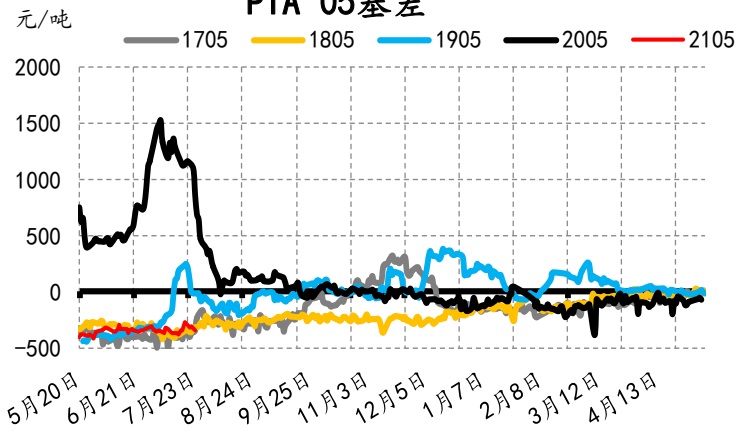


套利跟踪：PTA

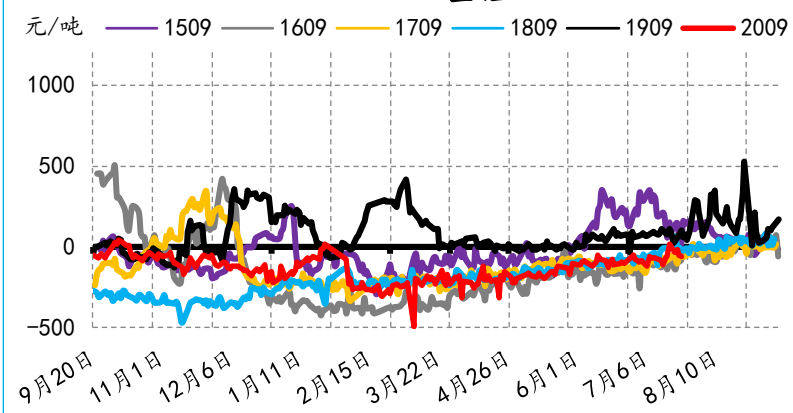
PTA 01基差



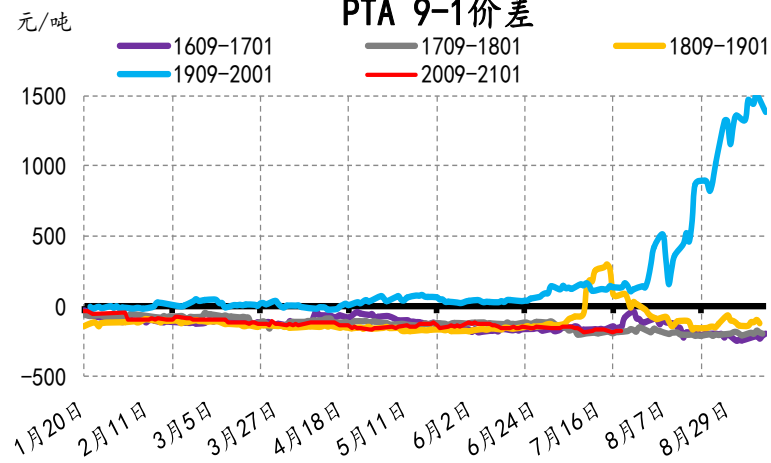
PTA 05基差



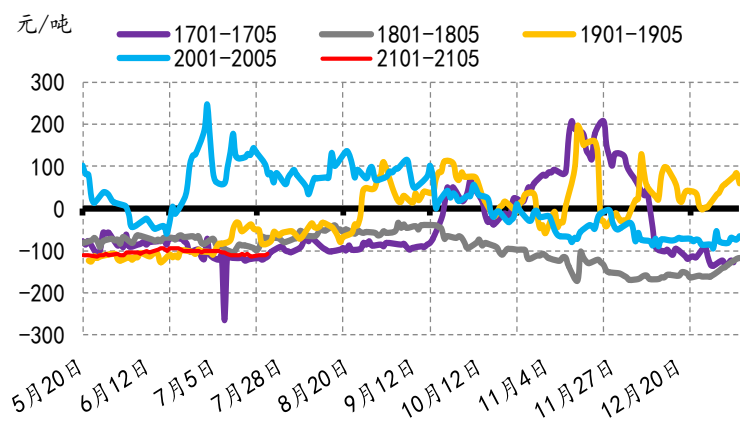
PTA 09基差



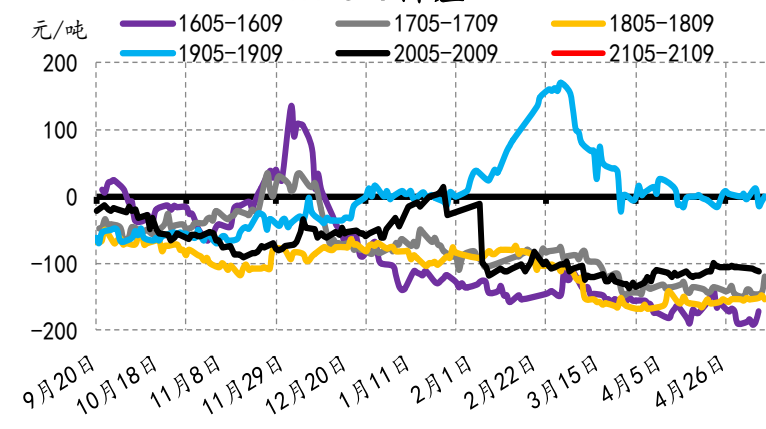
PTA 9-1价差



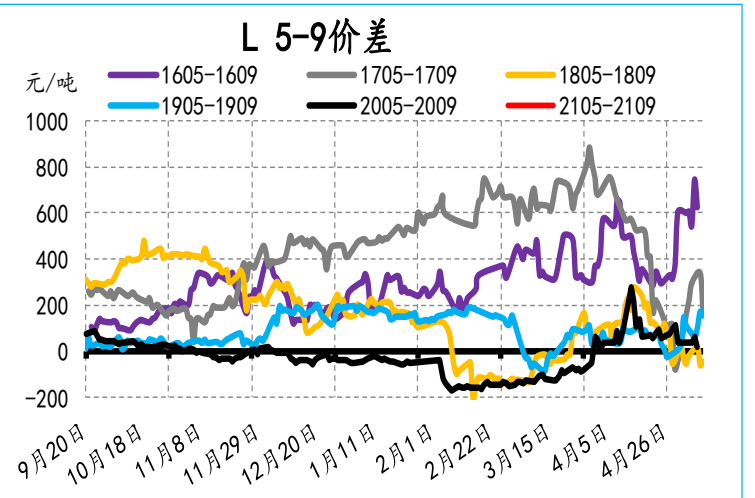
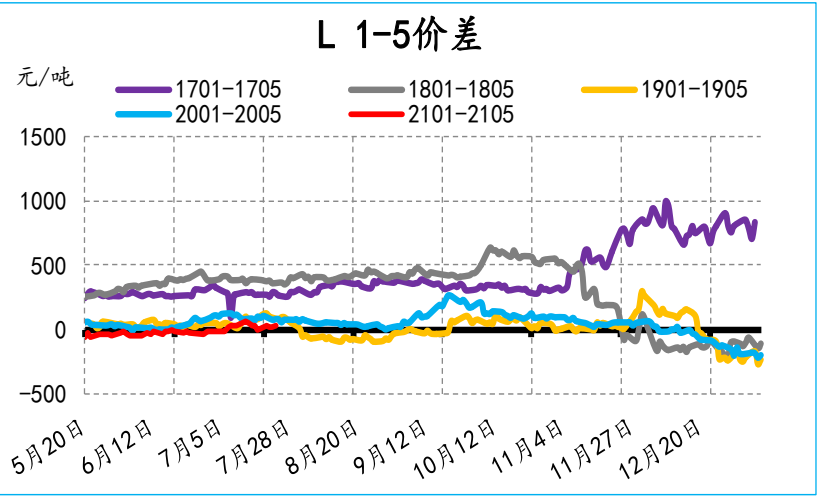
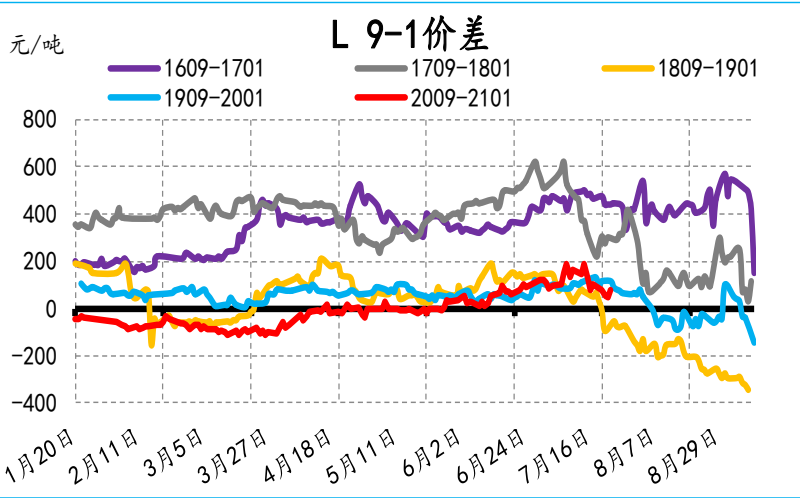
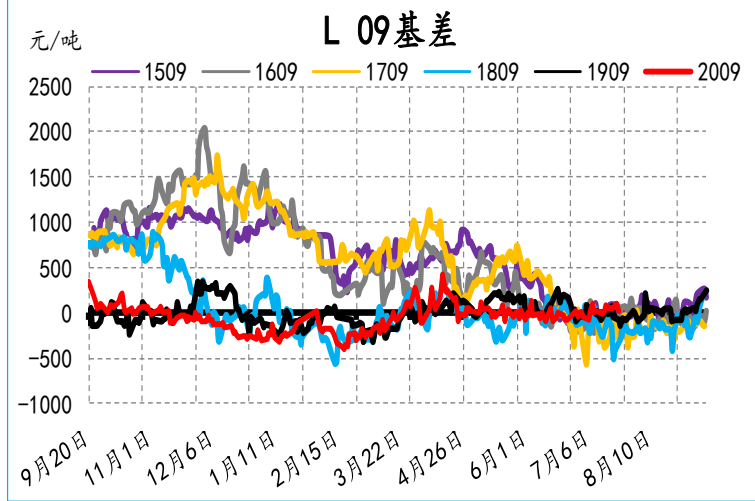
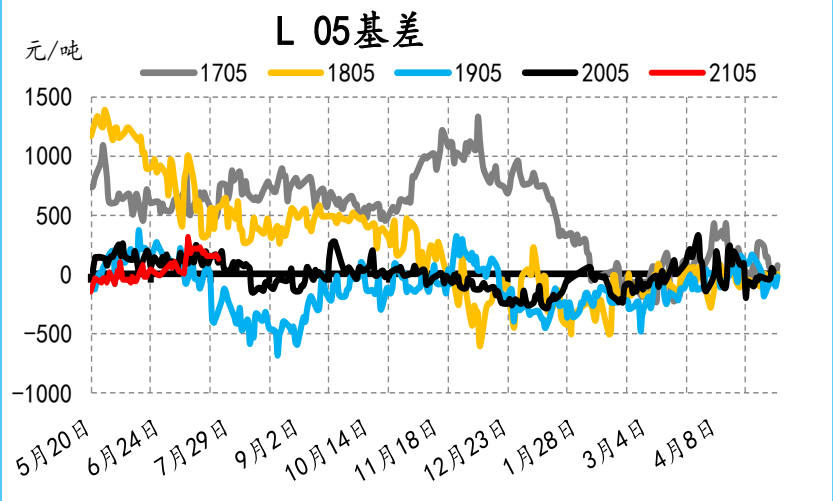
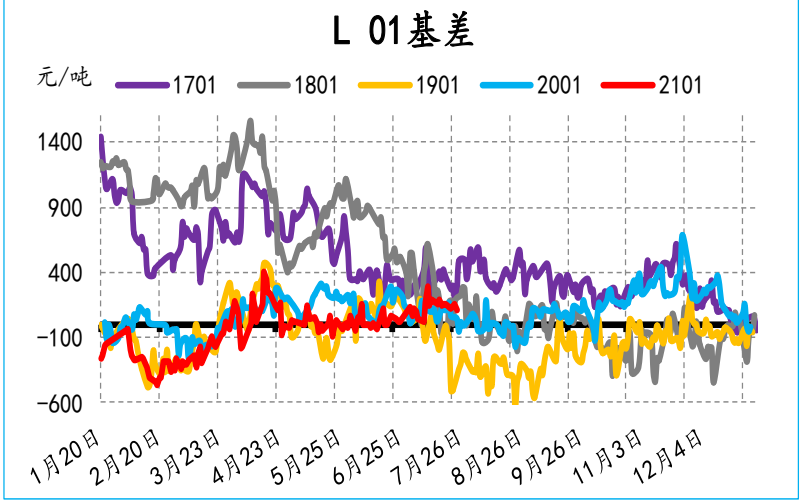
PTA 1-5价差



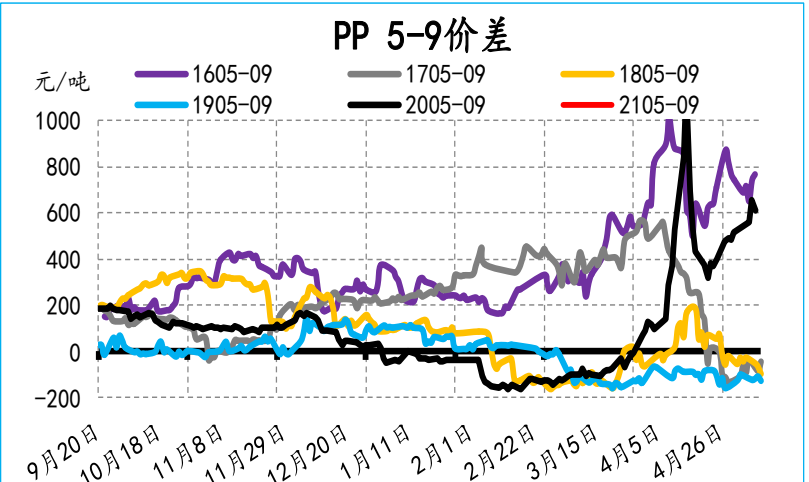
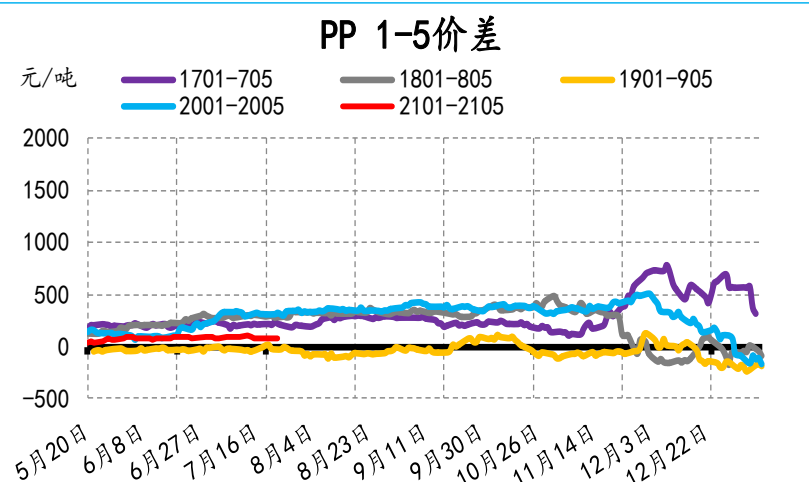
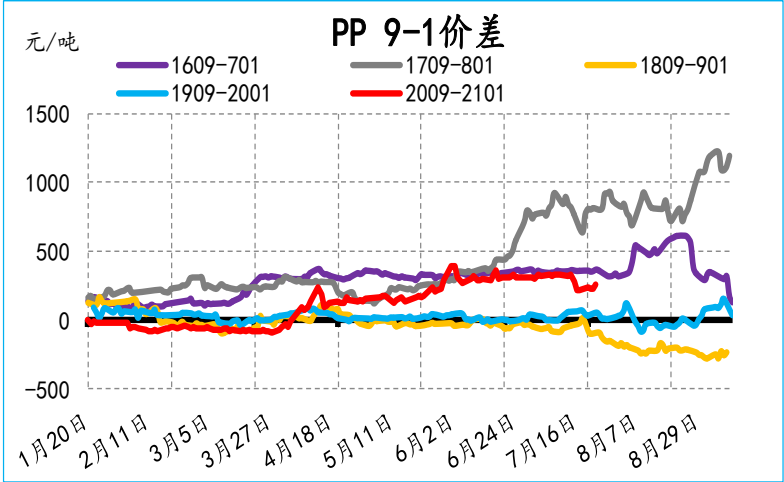
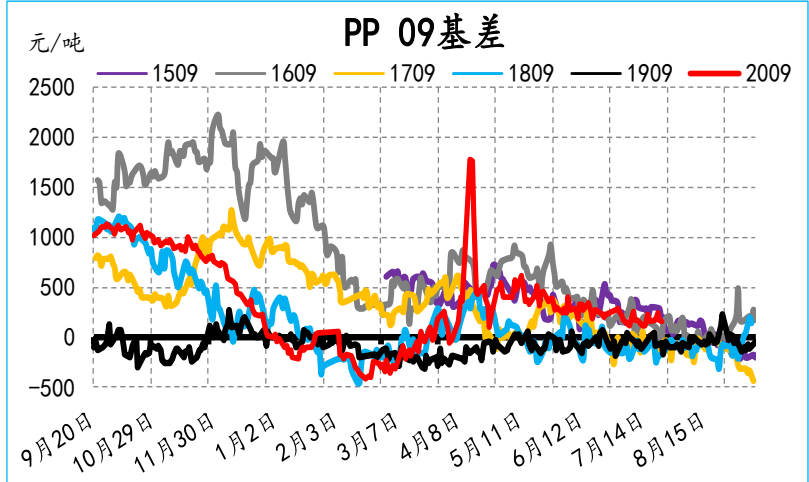
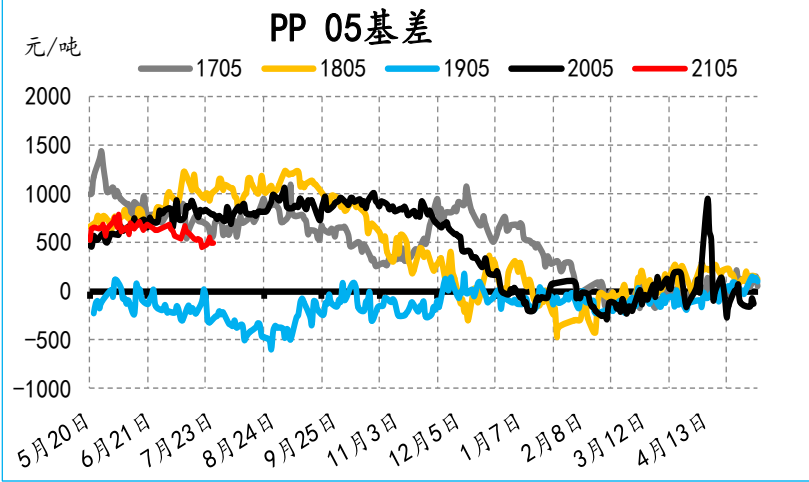
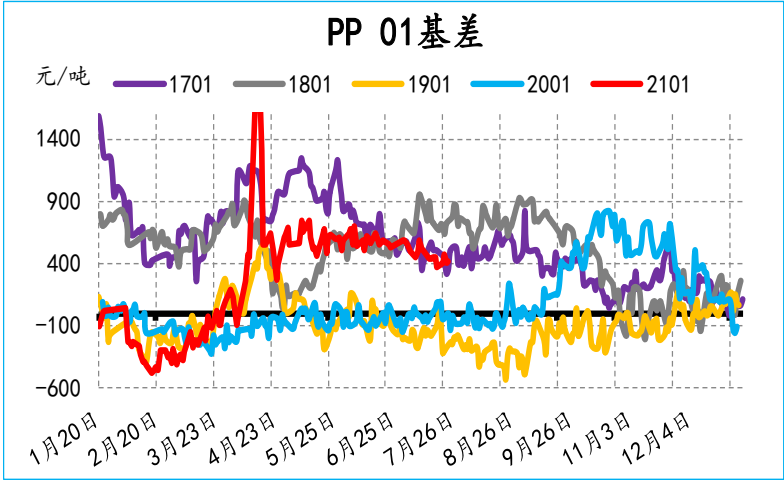
PTA 5-9价差



套利跟踪：PE

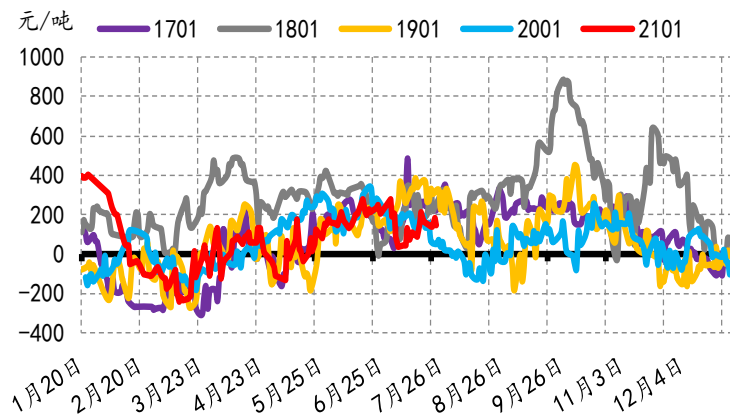


套利跟踪：PP

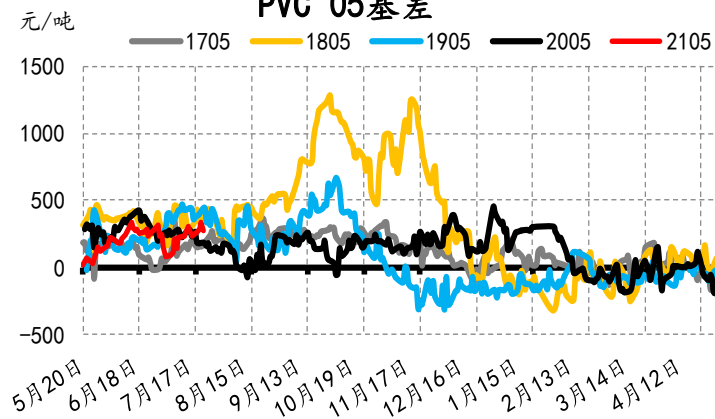


套利跟踪：PVC

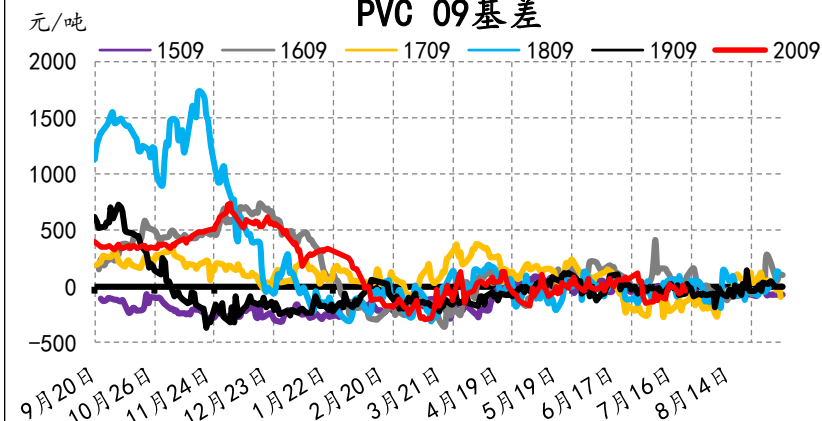
PVC 01基差



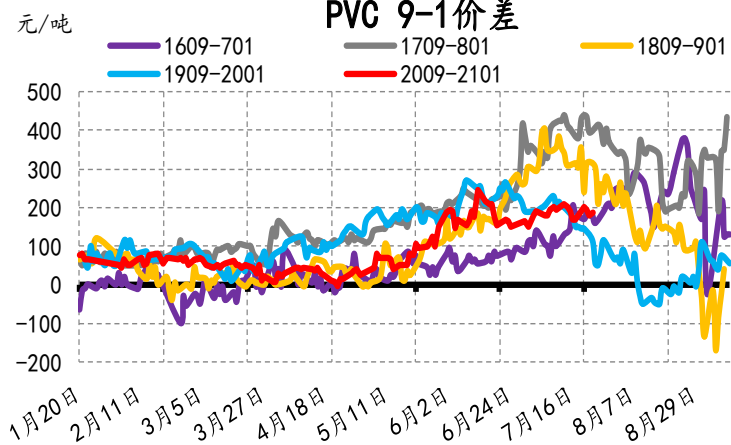
PVC 05基差



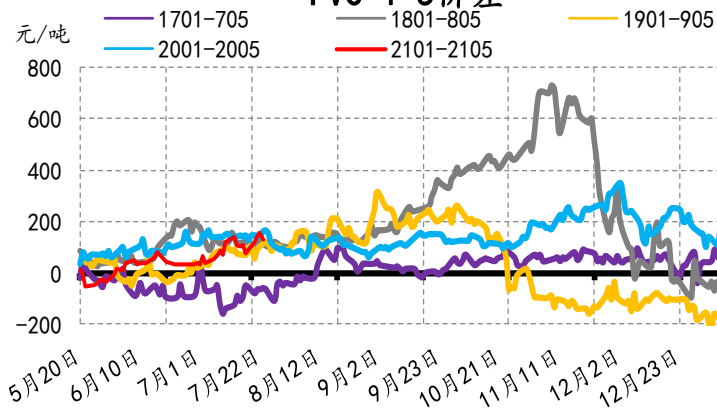
PVC 09基差



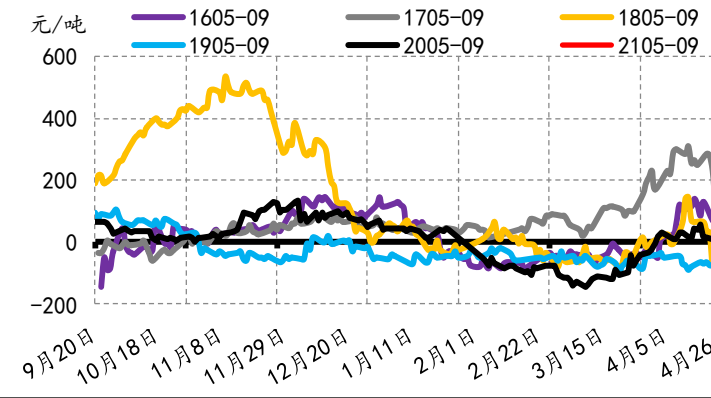
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

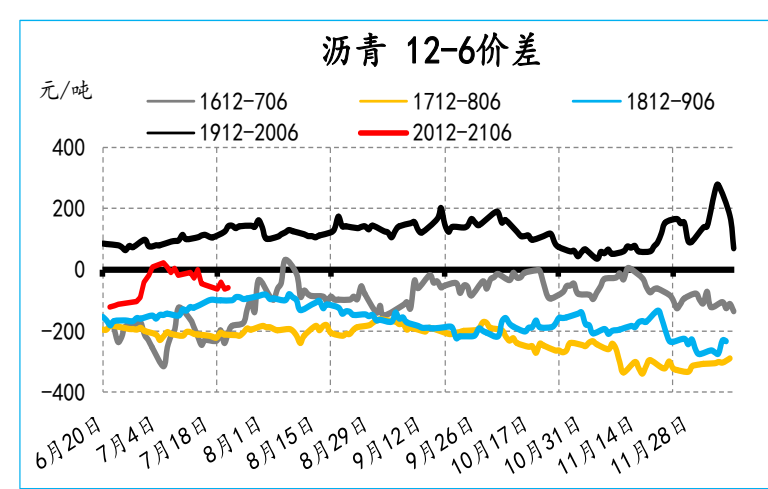
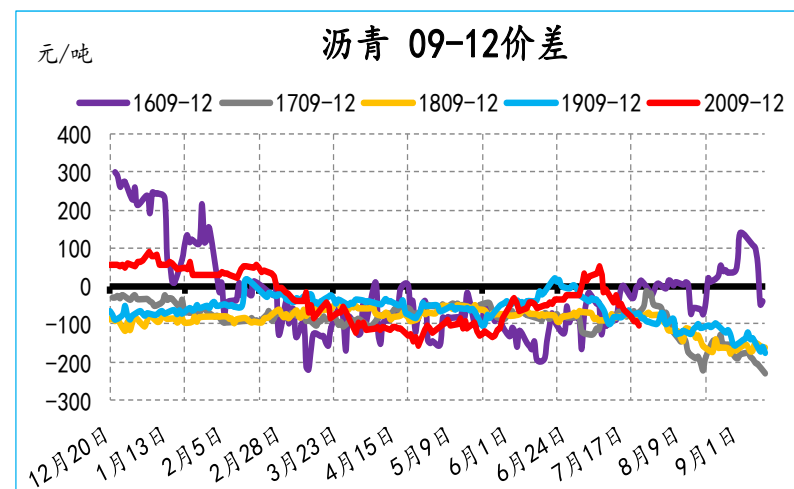
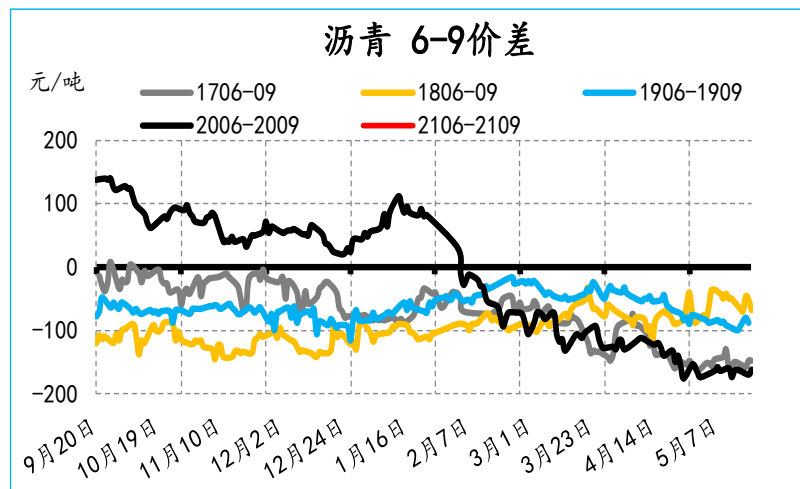
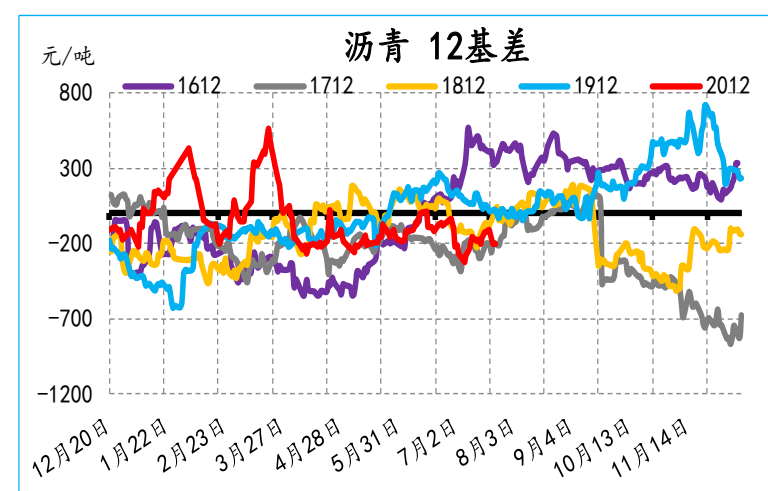
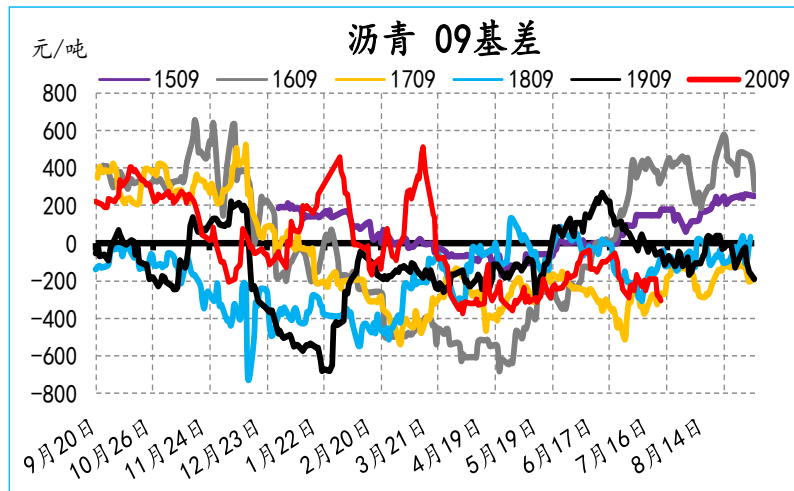
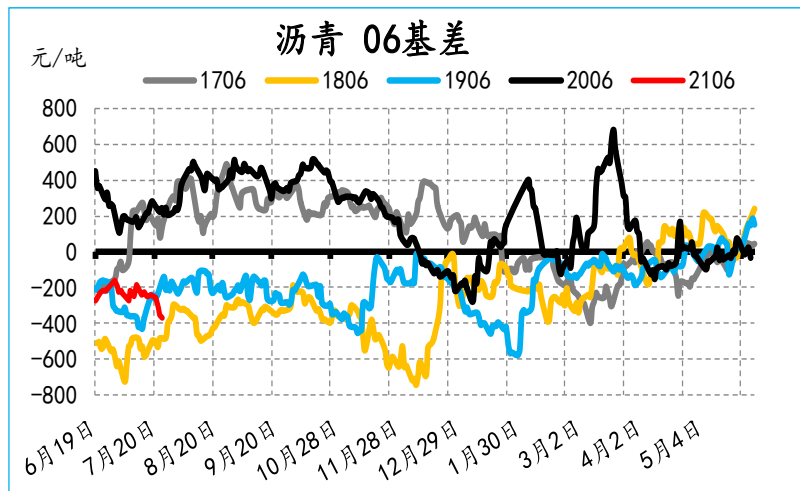


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

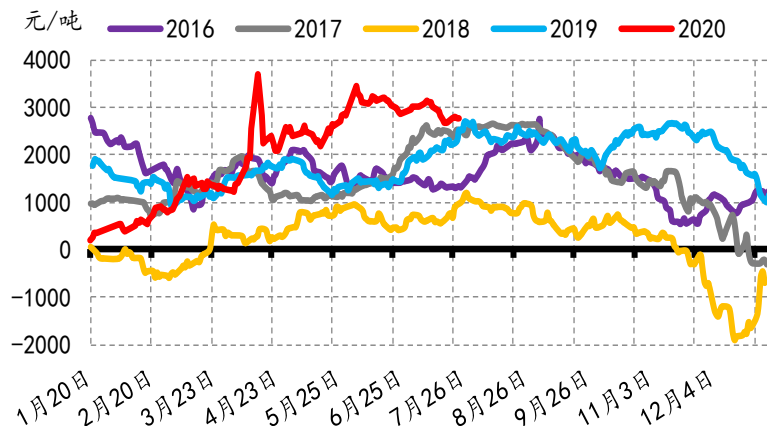
快向“能化小精灵”申请吧！

微信号：hanbb360

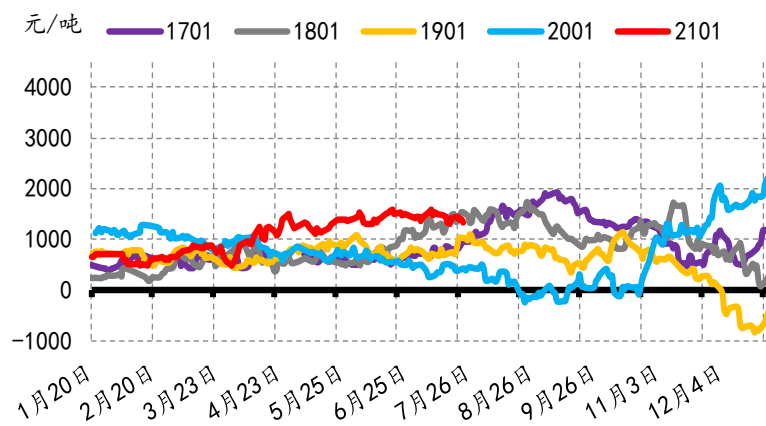


跨品种：PP-3MA

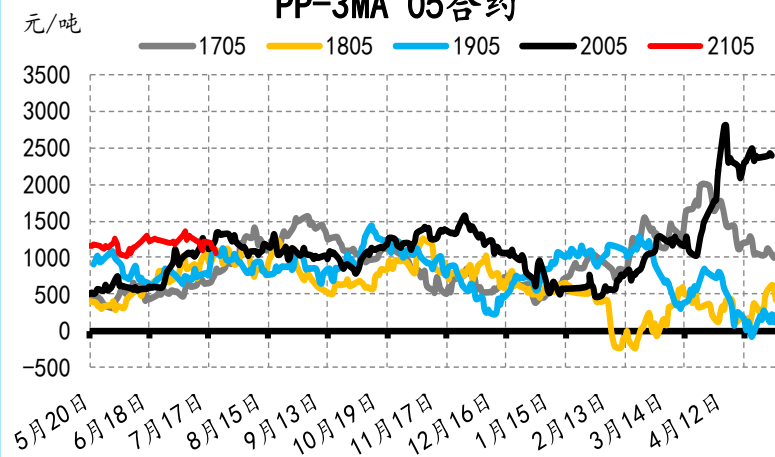
PP-3MA 现货



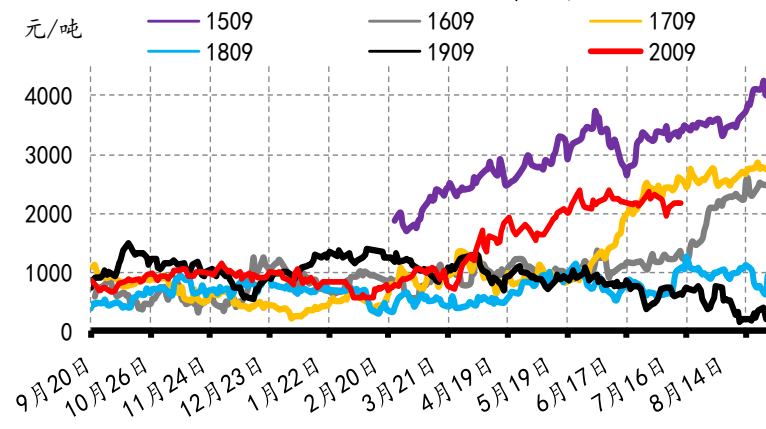
PP-3MA 01合约



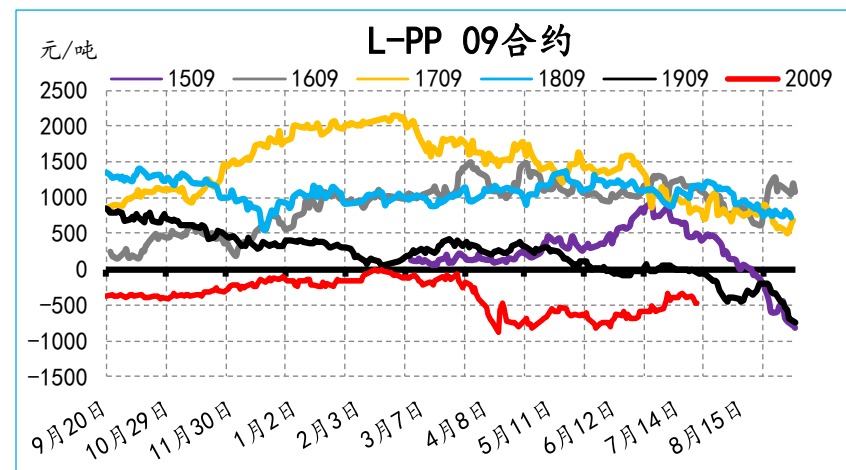
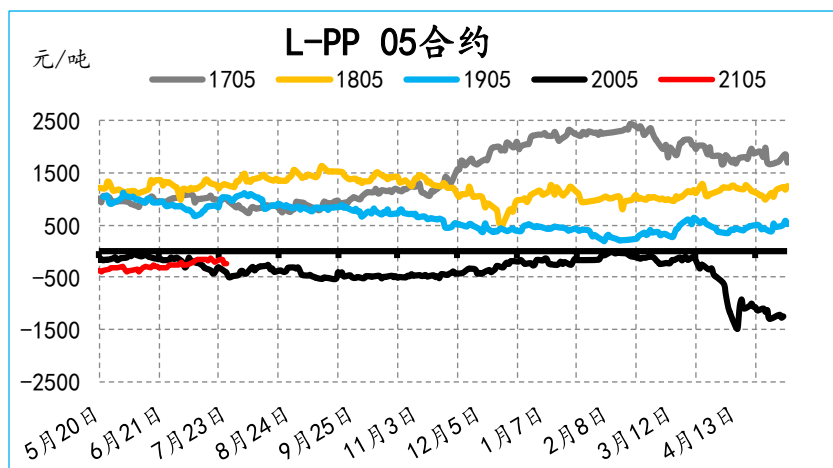
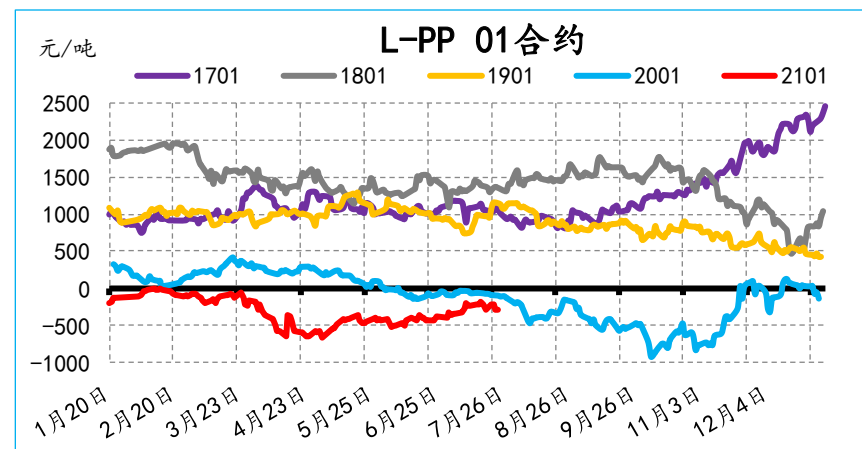
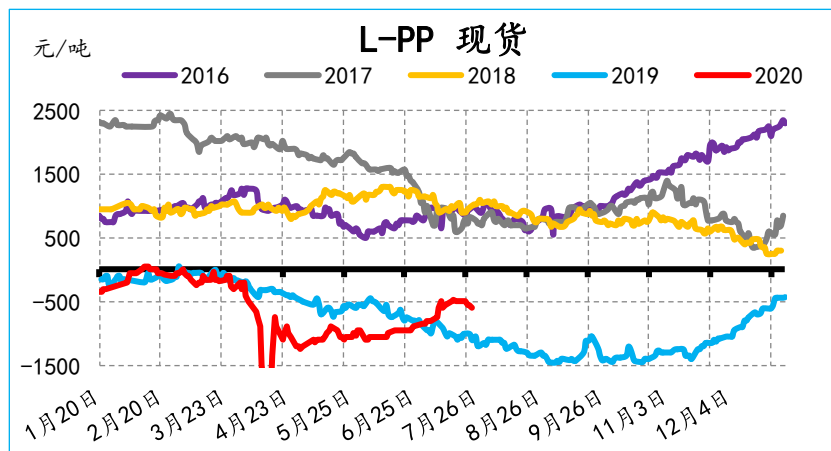
PP-3MA 05合约



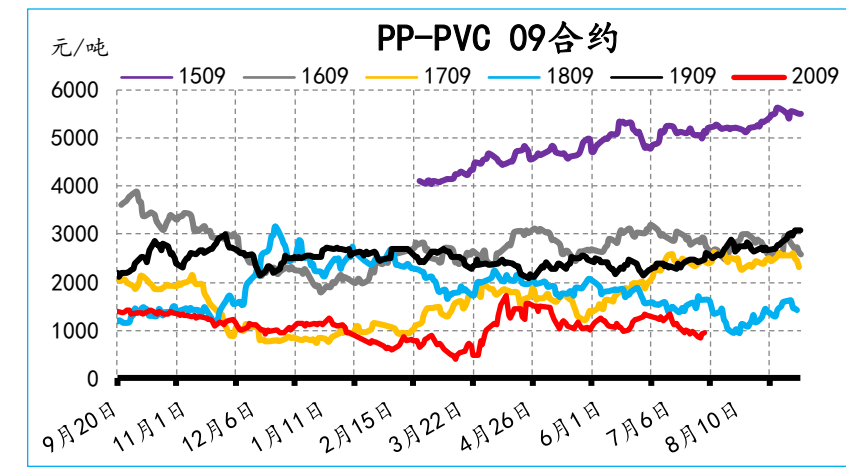
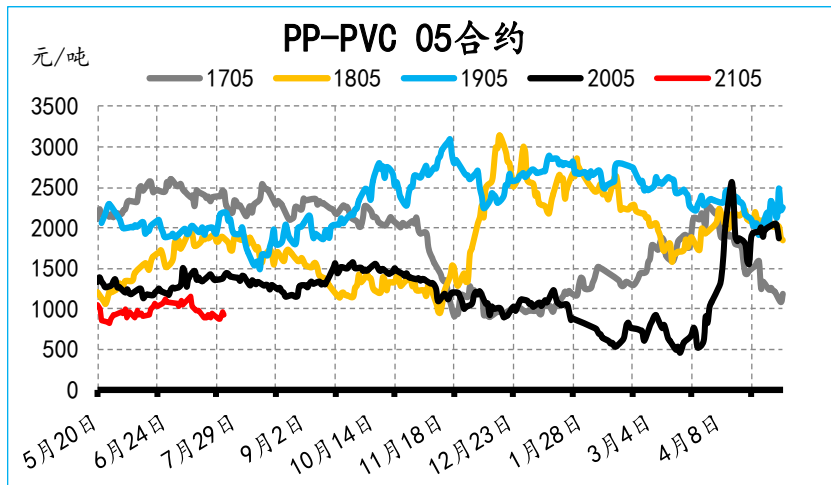
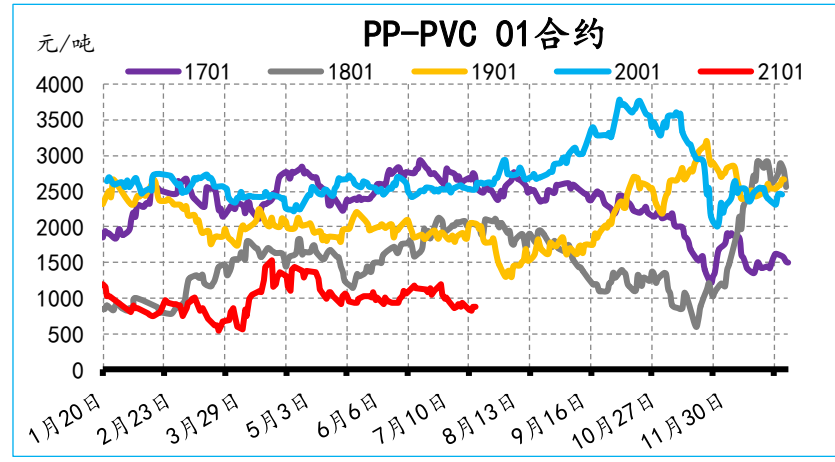
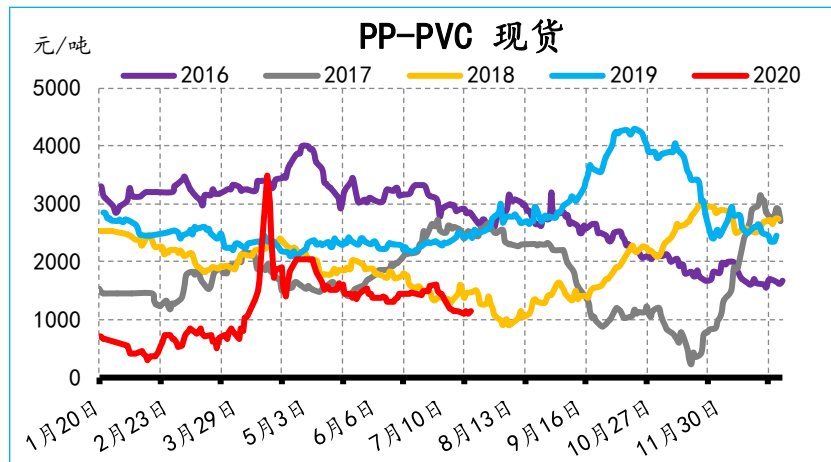
PP-3MA 09合约



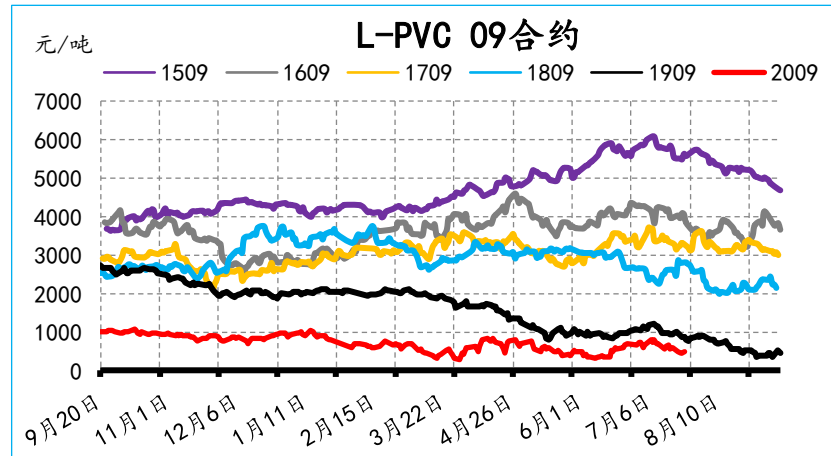
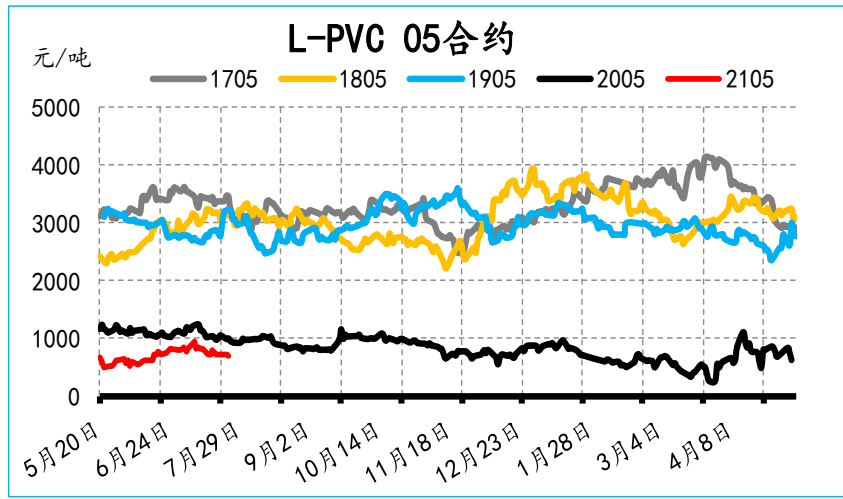
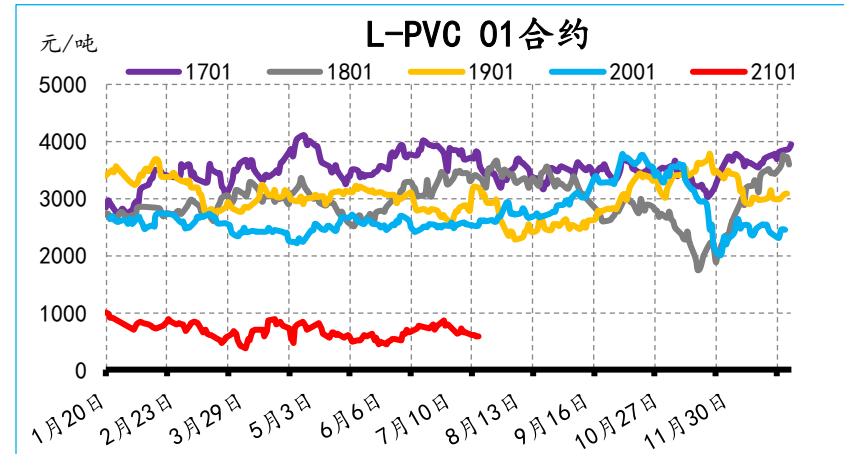
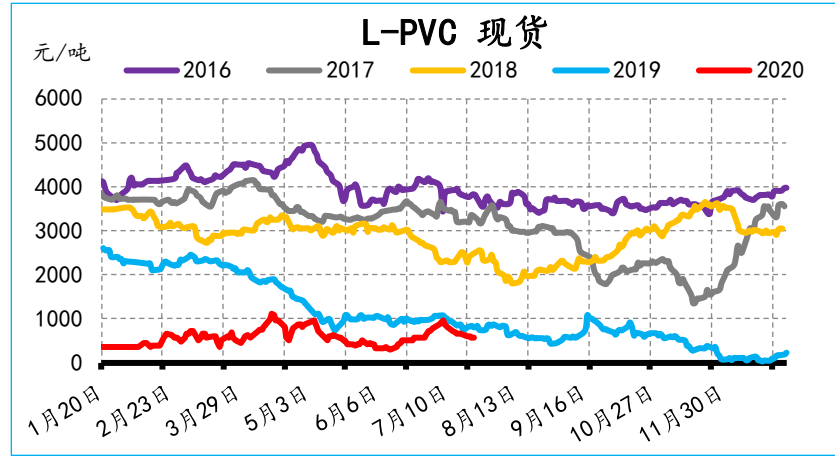
跨品种：塑料-PP



跨品种：PP-PVC



跨品种：塑料-PVC



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